



Monthly Clearing Volumes



Derivatives	Notional Volume in EUR (in billions) - single counted													Traded Contracts (in thousands) - single counted												
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Equity Index Derivatives	24,199	2,860	2,615	5,607	3,216	2,933	4,241	2,726						416,977	48,019	45,348	103,131	56,836	49,045	70,919	43,679					
Interest Rate Derivatives	88,594	10,536	9,785	20,548	10,781	11,171	14,190	11,581						725,529	83,847	78,080	172,720	88,739	91,593	117,771	92,780					
Equity Derivatives	1,080	142	132	195	152	141	195	122						221,423	24,550	21,852	41,899	37,477	29,568	44,736	21,340					
Dividend Derivatives	136	23	22	21	16	14	18	23						12,443	1,859	1,734	1,991	1,771	1,630	1,774	1,684					
Volatility Index Derivatives	17	2	2	5	2	2	2	2						7,442	1,077	1,062	1,720	1,072	836	843	832					
ETF & ETC Derivatives	17	4	3	3	1	1	2	2						2,096	424	340	400	167	195	319	250					
Commodity Derivatives	1	0	0	0	0	0	0	0						12	2	0	4	0	0	3	0					
Foreign Exchange Derivatives	58	8	3	21	2	1	20	3						630	83	34	223	24	21	209	38					
Sum	114,100	13,575	12,562	26,400	14,171	14,264	18,669	14,458	0	0	0	0	0	1,386,551	159,862	148,450	322,089	186,086	172,889	236,573	160,603	0	0	0	0	0

Derivatives	Number of Trade Transactions (in thousands) - single counted												
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Equity Index Derivatives	43,269	4,239	4,812	10,572	6,315	5,561	6,570	5,200					
Interest Rate Derivatives	50,909	5,483	4,381	13,713	7,681	6,726	6,651	6,273					
Equity Derivatives	2,264	304	314	383	352	293	311	305					
Dividend Derivatives	129	17	16	28	18	15	18	17					
Volatility Index Derivatives	917	118	121	276	117	92	98	96					
ETF & ETC Derivatives	8	1	1	1	1	1	1	1					
Commodity Derivatives	0	0	0	0	0	0	0	0					
Foreign Exchange Derivatives	10	2	1	2	1	1	2	1					
Sum	97,505	10,164	9,646	24,975	14,485	12,689	13,652	11,893	0	0	0	0	0

OTC Derivatives	Notional Volume in EUR (in billions) - double counted													Cleared Trades - double counted												
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Interest Rate Derivatives (IRD)*	57,666	9,814	7,024	8,190	8,037	6,807	9,546	8,247						302,894	43,864	35,992	39,486	41,226	40,714	60,044	41,568					
IRD Compression - New Vol	32,858	4,640	-	4,687	5,344	7,042	5,697	5,448						100,078	14,741	-	14,551	16,371	20,731	16,905	16,779					

*Excluding volume generated by OTC post trade events



Securities		Notional Volume in EUR (in billions) - single counted; Xetra and FWB												Cleared Trades (in thousands)												
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Equities	1,191	166	163	203	154	166	182	157						90,394	11,822	11,977	15,422	12,048	12,833	13,894	12,399					
Bonds	3	0	0	0	0	0	0	0						14	2	2	2	2	2	2	2					
Sum	1,194	167	163	203	154	167	183	157	0	0	0	0	0	90,409	11,824	11,979	15,424	12,050	12,835	13,896	12,401	0	0	0	0	0



Repo	Average daily amounts outstanding* in EUR (in billions) - double counted											
	Repo including GC, GC Pooling, GC Select and Specials											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Repo	982	1,093	1,147	1,069	1,123	1,241	1,231					
Sum	982	1,093	1,147	1,069	1,123	1,241	1,231	0	0	0	0	0

*Outstanding methodology of the ICMA semi-annual survey of the European repo market